JFQA Volume 32 Index

Anderson, R. C., and D. S. Lee, Ownership Studies: The Data Source Does Matter, Sept., 311.

Balduzzi, P., S. Foresi, and D. J. Hait, Price Barriers and the Dynamics of Asset Prices in Equilibrium, June, 137.

Battalio, R. H., B. Hatch, and R. Jennings, SOES Trading and Market Volatility, June, 225.

Benveniste, L. M., and W. Y. Busaba, Bookbuilding vs. Fixed Price: An Analysis of Competing Strategies for Marketing IPOs, Dec., 383.

Bessembinder, H., and H. M. Kaufman, A Comparison of Trade Execution Costs for NYSE and NASDAQ-Listed Stocks, Sept., 287.

Bhushan, R., D. P. Brown, and A. S. Mello, Do Noise Traders "Create Their Own Space?" March, 25.

Bremer, M., T. Hiraki, and R. J. Sweeney, Predictable Patterns after Large Stock Price Changes on the Tokyo Stock Exchange, Sept., 345.

Briys, E., and F. de Varenne, Valuing Risky Fixed Rate Debt: An Extension, June, 239.

Brooks, R. M., and T. Su, A Simple Cost Reduction Strategy for Small Liquidity Traders: Trade at the Opening, Dec., 525.

Brown, D. P., R. Bhushan, and A. S. Mello, Do Noise Traders "Create Their Own Space?" March, 25.

Busaba, W. Y., and L. M. Benveniste, Bookbuilding vs. Fixed Price: An Analysis of Competing Strategies for Marketing IPOs, Dec., 383.

Chemmanur, T. J., and P. Fulghieri, Why Include Warrants in New Equity Issues? A Theory of Unit IPOs, March, 1.

David, A., Fluctuating Confidence in Stock Markets: Implications for Returns and Volatility, Dec., 427.

de Varenne, F., and E. Briys, Valuing Risky Fixed Rate Debt: An Extension, June, 239.

Dittmar, R., C. Neely, and P. Weller, Is Technical Analysis in the Foreign Exchange Market Profitable? A Genetic Programming Approach, Dec., 405.

Foresi, S., P. Balduzzi, and D. J. Hait, Price Barriers and the Dynamics of Asset Prices in Equilibrium, June, 137.

Fulghieri, P., and T. J. Chemmanur, Why Include Warrants in New Equity Issues? A Theory of Unit IPOs, March, 1.

Golec, J., Herding on Noise: The Case of Johnson Redbook's Weekly Retail Sales Data, Sept., 367.

Hait, D. J., P. Balduzzi, and S. Foresi, Price Barriers and the Dynamics of Asset Prices in Equilibrium, June, 137.

Hallock, K. F., Reciprocally Interlocking Boards of Directors and Executive Compensation, Sept., 331.

Hatch, B., R. H. Battalio, and R. Jennings, SOES Trading and Market Volatility, June, 225.

Hemler, M. L., and T. W. Miller, Jr., Box Spread Arbitrage Profits following the 1987 Market Crash: Real or Illusory? March, 71.

Hiraki, T., M. Bremer, and R. J. Sweeney, Predictable Patterns after Large Stock Price Changes on the Tokyo Stock Exchange, Sept., 345.

Hubbard, J., and R. Michaely, Do Investors Ignore Dividend Taxation? A Reexamination of the Citizens Utilities Case, March, 117.

Jennings, R., R. H. Battalio, and B. Hatch, SOES Trading and Market Volatility, June, 225.

Johnson, S. A., An Empirical Analysis of the Determinants of Corporate Debt Ownership Structure, March, 47.

Kaufman, H. M., and H. Bessembinder, A Comparison of Trade Execution Costs for NYSE and NASDAQ-Listed Stocks, Sept., 287.

Kim, D., A Reexamination of Firm Size, Book-to-Market, and Earnings Price in the Cross-Section of Expected Stock Returns, Dec., 463.

Kim, S. T., J.-C. Lin, and M. B. Slovin, Market Structure, Informed Trading, and Analysts' Recommendations, Dec., 507.

Kryzanowski, L., S. Lalancette, and M. C. To, Performance Attribution using an APT with Prespecified Macrofactors and Time-Varying Risk Premia and Betas, June, 205.

Lalancette, S., L. Kryzanowski, and M. C. To, Performance Attribution using an APT with Prespecified Macrofactors and Time-Varying Risk Premia and Betas, June, 205.

Lee, D. S., and R. C. Anderson, Ownership Studies: The Data Source Does Matter, Sept., 311.

Lin, J.-C., S. T. Kim, and M. B. Slovin, Market Structure, Informed Trading, and Analysts' Recommendations, Dec., 507.

Loughran, T., Book-to-Market across Firm Size, Exchange, and Seasonality: Is There an Effect? Sept., 249.
McWilliams, V. B., and N. Sen, Board Monitoring and Antitakeover Amendments, Dec., 491.
Melick, W. R., and C. P. Thomas, Recovering an Asset's Implied PDF from Option Prices: An Application to Crude Oil during the Gulf Crisis, March, 91.
Mello, A. S., R. Bhushan, and D. P. Brown, Do Noise Traders "Create Their Own Space?" March, 25.
Michaely, R., and J. Hubbard, Do Investors Ignore Dividend Taxation? A Reexamination of the Citizens Utilities Case, March, 117.
Miller, T. W., Jr., and M. L. Hemler, Box Spread Arbitrage Profits following the 1987 Market Crash: Real or Illusory? March, 71.
Neely, C., R. Dittmar, and P. Weller, Is Technical Analysis in the Foreign Exchange Market Profitable? A Genetic Programming Approach, Dec., 405.
Rankine, G., and E. K. Stice, The Market Reaction to the Choice of Accounting Method for Stock Splits and Large Stock Dividends, June, 161.
Ravid, S. A., and M. Spiegel, Optimal Financial Contracts for a Start-Up with Unlimited Operating Discretion, Sept., 269.
Ronen, T., Tests and Properties of Variance Ratios in Microstructure Studies, June, 183.
Sen, N., and V. B. McWilliams, Board Monitoring and Antitakeover Amendments, Dec., 491.
Slovin, M. B., S. T. Kim, and J.-C. Lin, Market Structure, Informed Trading, and Analysts' Recommendations, Dec., 507.
Spiegel, M., and S. A. Ravid, Optimal Financial Contracts for a Start-Up with Unlimited Operating Discretion, Sept., 269.
Stice, E. K., and G. Rankine, The Market Reaction to the Choice of Accounting Method for Stock Splits and Large Stock Dividends, June, 161.
Su, T., and R. M. Brooks, A Simple Cost Reduction Strategy for Small Liquidity Traders: Trade at the Opening, Dec., 525.
Sweeney, R. J., M. Bremer, and T. Hiraki, Predictable Patterns after Large Stock Price Changes on the Tokyo Stock Exchange, Sept., 345.
Thomas, C. P., and W. R. Melick, Recovering an Asset's Implied PDF from Option Prices: An Application to Crude Oil during the Gulf Crisis, March, 91.
To, M. C., L. Kryzanowski, and S. Lalancette, Performance Attribution using an APT with Prespecified Macrofactors and Time-Varying Risk Premia and Betas, June, 205.
Weller, P., R. Dittmar, and C. Neely, Is Technical Analysis in the Foreign Exchange Market Profitable? A Genetic Programming Approach, Dec., 405.